

WINJAMMER FILING

INITIAL  
End Date:4/7/2026  
Firm Name:Morgan Stanley & Co LLC  
Form:Daily Seg - FOCUS II - Daily  
Submit Date:4/8/2026

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**Daily Segregation - Cover Page**

Name of Company

**Morgan Stanley & Co. LLC**

Contact Name

**Heather McPherson**

Contact Phone Number

**212 762-3405**

Contact Email Address

**Heather.McPherson@MorganStanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**235,000,000**

**0**

**0 0**

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**140,000,000**

**0**

**0 0**

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**112,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

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**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>6,425,842,235</u> [7315]
	B. Securities (at market)	<u>2,166,350,694</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>1,490,932,104</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>94,570,406</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-46,768,462</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>10,130,926,977</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>35,329,211</u> [7351]
	Less: amount offset by customer owned securities	<u>-34,903,850</u> [7352] <u>425,361</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>10,131,352,338</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>10,131,352,338</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>770,048,292</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>635,725,324</u> [7520] <u>1,405,773,616</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>754,408,628</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>5,542,679</u> [7560] <u>759,951,307</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>47,500,305</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>-4,650,629</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>42,849,676</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>5,193,076,589</u> [7700]
	B. Securities	<u>1,406,399,387</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>1,495,582,733</u> [7720]
	D. Value of long option contracts	<u>94,570,406</u> [7730]
	E. Value of short option contracts	<u>-46,768,462</u> [7735] <u>8,142,860,653</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>10,351,435,252</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>220,082,914</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>140,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>80,082,914</u> [7785]

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**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1.	Net ledger balance	
	A. Cash	<b><u>26,911,576,129</u></b> [7010]
	B. Securities (at market)	<b><u>14,094,665,568</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-5,131,672,846</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,273,482,366</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,172,338,812</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>35,975,712,405</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>477,225,390</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-476,075,572</u></b> [7047] <b><u>1,149,818</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>35,976,862,223</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,621,761,428</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>2,082,448,308</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>19,905,705,795</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>12,011,995,630</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>833,096,767</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,273,482,366</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,172,338,812</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>5,684,911</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>221,630</u></b> [7170]
12.	Segregated funds on hand	<b><u>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>36,562,058,023</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>585,195,800</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>235,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>350,195,800</u></b> [7198]

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**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>13,551,595,530</u> [8500]
B. Securities (at market)	<u>11,398,872,371</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>7,158,164,293</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>32,108,632,194</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>101,907,411</u> [8560]
Less: amount offset by customer owned securities	<u>-96,747,848</u> [8570] <u>5,159,563</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>32,113,791,757</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>4,330,558,419</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>15,990,836</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>16,863,707,143</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>11,382,881,535</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-124,795,859</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>32,468,342,074</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>354,550,317</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>112,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>242,550,317</u> [8770]